



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/10/2014

TO DATE : 02/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R2023 Bond Future					
R023 On 06/11/2014			Sell	1,350	0.00
R023 On 06/11/2014			Buy	1,350	133,857.51
R023 On 06/11/2014			Sell	1,350	0.00
R023 On 06/11/2014			Buy	1,350	133,857.51
R203 Bond Future					
R203 On 06/11/2014			Buy	226	23,467.82
R203 On 06/11/2014			Sell	226	0.00
R203 On 06/11/2014			Buy	1,007	104,566.80
R203 On 06/11/2014			Sell	1,007	0.00
R203 On 06/11/2014			Buy	1,233	128,034.62
R203 On 06/11/2014			Sell	1,233	0.00
R204 Bond Future					

R204 On 06/11/2014	Bond Future	Buy	700	73,150.37
R204 On 06/11/2014	Bond Future	Sell	700	0.00
R208 Bond Futures				
R208 On 06/11/2014	Bond Future	Buy	3,606	342,236.95
R208 On 06/11/2014	Bond Future	Sell	3,606	0.00
Grand Total for Daily Detailed Turnover:			9,472	939,171.58